CENTRAL RESERVE BANK OF PERU

SUMMARY OF MONETARY AND EXCHANGE OPERATIONS

(Millions of Soles)

	Nov 11, 2019	Nov 12, 2019	Nov 13, 2019	Nov 14, 2019	Nov 15, 2019
1. Commercial bank current account before Central Bank operations	**5 627,8**	**5 510,5**	**5 607,3**	**5 390,6**	**4 400,9**
2. Monetary and exchange Central Bank operations before close of the day					
a. Central Bank monetary operations					
i. Auction sale of CD BCRP	30,0 300,0 200,0	300,0 300,0	30,0 100,0 300,0 300,0	30,0 200,0 300,0	300,0
Proposals received	151,0 750,0 594,0	939,0 928,0	94,0 269,0 800,0 802,0	104,0 548,0 772,0	694,0
Maturity	178 d 358 d 178 d	359 d 177 d	538 d 538 d 358 d 176 d	357 d 537 d 357 d	356 d
Interest rate : Minimum	2,10 2,18 2,13	2,18 2,15	2,30 2,29 2,17 2,17	2,18 2,33 2,20	2,20
Maximum	2,17 2,20 2,20	2,20 2,19	2,35 2,37 2,20 2,20	2,19 2,33 2,20	2,26
Average	2,14 2,20 2,18	2,19 2,16	2,33 2,36 2,19 2,18	2,19 2,33 2,20	2,23
Stock	27 643,1	28 068,0	28 798,0	29 428,0	29 728,0
Next maturity CD BCRP (Dic. 3, 2019)			1 726,5		1 726,5
CD BCRP matured from november 18 to 22, 2019.					
ii. Outcome of the buying auction sale securities (Repo)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	3 100,0	3 100,0	3 100,0	3 100,0	3 100,0
Next maturity Repo (Nov. 21, 2019)			200,0		200,0
Repo BCRP matured from november 18 to 22, 2019.					200,0
iii					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDLD BCRP ( )					
CDLD BCRP matured from november 18 to 22, 2019.					
iv. Auction sale of time deposits in domestic currency	500,0	850,0	1000,0	1500,0	1400,1
Proposals received	1738,3	1351,2	1335,2	1574,0	2294,6
Maturity	1 d	1 d	1 d	1 d	3 d
Interest rate : Minimum	1,50	1,70	1,74	1,74	1,74
Maximum	2,06	2,05	2,10	2,25	2,10
Average	1,92	1,92	1,97	2,10	2,03
Stock	500,0	850,0	1 000,0	1 500,0	1 400,1
Next maturity of time deposits (Nov. 18, 2019)			1 000,0		1 400,1
Time Deposits matured from november 18 to 22, 2019.			1 000,0		1 400,1
v. Auction sale of time deposits TP in domestic currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	4 100,2	4 100,2	4 100,2	4 100,2	4 100,2
Next maturity of time deposits TP (Nov. 20, 2019)			500,0		500,0
Time Deposits TP matured from november 18 to 22, 2019.					500,0
vi. Auction sale of CDR BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity CDR BCRP					
CDR BCRP matured from november 18 to 22, 2019.					
vii. Auction sale of Swap operation in foreign currency					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	11 550.1	11 550.1	11 550.1	11 550.1	11 550.1
Next maturity Swap (Nov. 25, 2019)			300,0		300,0
Swap matured from november 18 to 22, 2019.					
viii. Auction sale of Swap operation in foreign currency (Expansion)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from november 18 to 22, 2019.					
ix. Auction sale of Swap operation in foreign currency (Sustitution)					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Swap foreign currency					
Swap foreign currency matured from november 18 to 22, 2019.					
x. Auction FX Swap Sell BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock	0,0	600,0	600,0	600,0	600,0
Next maturity FX Swap Sell (Jan. 13, 2020)			600,0		600,0
FX Swap Sell currency matured from november 18 to 22, 2019.					
xi. Auction Purchase FX Swap BCRP					
Proposals received					
Maturity					
Interest rate : Minimum					
Maximum					
Average					
Stock					
Next maturity Purchase FX Swap					
FX Swap Purchase currency matured from november 18 to 22, 2019.					
b. Central Bank foreign currency operations at over-the-counter					
i. Purchase (millions of US$)					
Average exchange rate (S/. US$)					
ii. Selling (millions of US$)					
Average exchange rate (S/. US$)					
c. Operations with Tesoro Publico (millions of US$)			35,8		
i. Purchase (millions of US$)			35,8		
ii. Selling (millions of US$)					
d. Operations at the Secundary Market of CD BCRP, CD BCRP-NR and BTP					
i. Repurchase of CD BCRP and CD BCRP-NR					
ii. Purchase of BTP					
3. Commercial bank current account before close of the day	**4 597,8**	**4 060,5**	**3 877,3**	**3 360,6**	**2 700,8**
4. Central Bank monetary operations					
a. Swap operations of foreign currency.					
Fee (daily efective rate)	0,0075%	0,0075%	0,0074%	0,0074%	0,0075%
b. Outcome of the direct temporary buying securities (Repo)					
Interest rate	2,80%	2,80%	2,80%	2,80%	2,80%
c. Monetary regulation credit					
Interest rate					
d. Overnight deposits in domestic currency	242,6	125,0	275,0	195,0	137,0
Interest rate	1,00%	1,00%	1,00%	1,00%	1,00%
5. Commercial bank current account in the BCR at close of the day	**4 355,2**	**3 935,5**	**3 602,3**	**3 165,6**	**2 563,8**
a. Cumulative average reserve balances in domestic currency (millions of S/) (*)	9 380,5	9 393,2	9 403,8	9 339,7	9 304,6
b. Cumulative average reserve balances in domestic currency (% of liabilities subject to reserve requ	5,9	6,0	6,0	5,9	5,9
c. Cumulative average current account in domestic currency (millions of S/)	3 797,5	3 809,0	3 818,7	3 748,3	3 709,4
d. Cumulative average current account in domestic currency (% of liabilities subject to reserve requir	2,4	2,4	2,4	2,4	2,3
6. Interbank market and Secondary market of CDBCRP					
a. Interbank operations (domestic currency)	820,0	750,0	1 116,0	862,0	701,0
Interest rate : Minimum / Maximum / Average	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25	2,25/2,25/2,25
b. Interbank operations (foreign currency)	76,0	30,0	75,0	25,0	25,0
Interest rate : Minimum / Maximum / Average	1,75/1,75/1,75	1,75/1,75/1,75	1,75/1,75/1,75	1,75/1,75/1,75	1,75/1,75/1,75
c. Secondary market of CDBCRP and CDBCRP-NR					
6 month term (amount / average interest rate)					
12 month term (amount / average interes rate)					
24 month term (amount / average interest rate)					
7. Operations in the foreign exchange market (millions of US$)	**Nov. 08, 2019**	**Nov. 11, 2019**	**Nov. 12, 2019**	**Nov. 13, 2019**	**Nov. 14, 2019**
Flow of foreign exchange position adjusted by forwards = a + b.i - c.i + e + f	-13,5	10,9	-65,3	48,6	65,2
Flow of foreign exchange position = a + b.ii - c.ii + e + f	13,5	-1,8	49,9	122,6	140,1
a. Spot purchases with non-banking costumers	-35,6	13,7	55,2	110,1	226,5
i. Purchases	350,8	256,1	384,8	419,6	544,2
ii. Sales	386,3	242,4	329,6	309,5	317,7
b. Forward and swap purchases with non-banking costumers	211,1	100,9	253,4	120,6	-192,4
i. Pacted	430,0	112,5	391,0	311,3	137,4
ii. Redemption	218,9	11,6	137,5	190,7	329,8
C. Forward and swap sells with non-banking costumers	237,1	87,5	542,5	191,4	-117,0
i. Pacted	319,7	90,7	858,2	398,6	577,5
ii. Redemption	82,6	3,2	315,7	207,2	694,4
d. Interbank operations					
i. Spot	601,1	236,3	436,0	401,0	552,0
ii. Forward	5,0		10,0	146,0	20,0
e. Spot sales due to NDF redemption and swaps	-92,9	-1,6	173,9	32,0	287,8
i. Purchases	81,0	2,4	289,1	203,6	614,2
ii. Sales	173,9	4,0	115,2	171,7	326,4
f. Change due to FX options	-1,1	-0,7	-3,9	-3,2	0,5
g. Net operations with other financial institutions	5,7	-22,3	176,8	-3,0	-9,7
h. Monetary regulation credit					
Interest rate					
Note: Interbank exchange rate (Source: Datatec)	3,3532	3,3642	3,3755	3,3938	3,3895

(*) Preliminary information